ROMANIAN ACADEMY
School of Advanced Studies of the Romanian Academy (SCOSAAR)

BRIEF COURSE DESCRIPTION: 'STOCHASTIC PROCESSES AND MARTINGALES'
2018-2019

1. Data on the programme

1.1 Department	Exact Sciences
1.2 Institution	Romanian Academy
1.3 Area of study	Mathematics
1.4 Course of study	Ph.D.

2. Data on the discipline

2.1 Name of discipline	Stochastic Processes and Martingales					
2.2 Person giving the lectures	Prof. Ph.D. Lucian Beznea					
2.3 Person teaching the seminars	Prof. Ph.D. Lucian Beznea					
2.4 Person teaching the laboratory activities						
2.5 Year of study	I	**2.6 Semester**	I	**2.7 Type of assessment**	E*	**2.8 Formative category of the course**	DS**

3. Total estimated time (hours of teaching activities per semester)

3.1 Number of hours per week	4	**Of which:**			
3.2 lecture	2	**3.3 seminar**	2	**3.4 laboratory**	0
3.5 Total hours in the curriculum	56	**Of which:**			
3.6 lecture	28	**3.7 seminar**	28	**3.8 laboratory**	0

Time fund distribution:	hours
Learning of the discipline using the text book, workbook, references (bibliography) and notes	60
Additional study in libraries, on specialized electronic platforms and by field observation	100
Preparation of seminars /laboratories, homework, reports, portfolios and essays	100
Tutoring work	55
Examinations	4
Other activities:	-

3.9 Total hours individual study	319
3.10 Total hours per semester	375
3.11 Number of credits	22

4. 'Learning outcome' and specific skills

1. Learning of the lectures taught;
2. Ability to use the learning outcome in new contexts;
3. The knowledge and skills acquired within this discipline will ground future scientific research and teaching activities.

5. Assessment

Type of assessment	**5.1 Assessment criteria**	**5.2 Assessment methods**	**5.3 Share of the final grade**
5.4 Lecture	Acquired knowledge	Written examination	65%
5.5 Seminar	Active participation	Oral examination	35%
5.6 Laboratory			
5.7 Minimum performance standard: Knowing at least 70% of the information taught during the lectures			

Signature of person giving the lectures	Signature of person teaching the seminars	Signature of person teaching laboratory activities
Prof. Ph.D. Lucian Beznea	Prof. Ph.D. Lucian Beznea	

*E = Examination. C = Oral assessment.
**DF = Basic Discipline. DS = Specialty Discipline.